

Remark (1.38):-

(1) Every linear space $L \neq \{0\}$ has a basis

(2) If $L = \{0\} \Rightarrow \dim(L) = 0$

(3) If L finite dimension linear space and S be a subspace of L , then $\dim S \leq \dim L$.

(4) If $\dim S = \dim L \Rightarrow S = L$

(5) If $S = \{x_1, \dots, x_n\}$ be a linearly independent in L then there exists $c > 0$

such that $\|x\| = \|\sum_{i=1}^n \alpha_i x_i\| \geq c \sum_{i=1}^n |\alpha_i|$.

(6) The dimension of quotient space (or factor space) is called codimension of

M and denoted by $\text{codim}(M) = \dim\left(\frac{L}{M}\right)$.

The Convexity

Definition (1.39):- Let A be a subset of linear space L then, we say that A is **convex set** if satisfy the following condition :

$\forall x, y \in A, \lambda \in [0, 1]$ then $\lambda x + (1 - \lambda)y \in A$.

Examples About Convex Sets

Example(1.40):- If $A = (a, b) \subset \mathbb{R} \Rightarrow A$ is convex set

Solution :

Let $x, y \in A, \lambda \in [0, 1]$

$$x \in (a, b) \Rightarrow a < x < b \Rightarrow \lambda a < \lambda x < \lambda b \quad \dots (1)$$

$$y \in (a, b) \Rightarrow a < y < b \Rightarrow (1 - \lambda)a < (1 - \lambda)y < (1 - \lambda)b \quad (2)$$

By summing up (1) and (2)

$$\lambda a + (1 - \lambda)a < \lambda x + (1 - \lambda)y < \lambda b + (1 - \lambda)b$$

$$a < \lambda x + (1 - \lambda)y < b.$$

Example(1.41):- Every linear subspace is convex, but the converse is not true in general

Solution :

Let M be a subspace of linear space $L \Rightarrow \alpha x + \beta y \in M, \forall x, y \in M, \alpha, \beta \in F$. Put

$$\alpha = \lambda, \beta = 1 - \lambda, 0 \leq \lambda \leq 1$$

$$\Rightarrow \lambda x + (1 - \lambda)y \in M, \forall x, y \in M, 0 \leq \lambda \leq 1 \Rightarrow M \text{ is convex set}$$

For the converse, consider the following example

Let $L = \mathbb{R}^2, M = \{(x, y) \in \mathbb{R}^2, x \geq 0, y \geq 0\}$, then M is convex set but not subspace.

❖ To prove M is convex set.

Let $(x_1, y_1), (x_2, y_2) \in M$ and $0 \leq \lambda \leq 1$. To prove $\lambda(x_1, y_1) + (1 - \lambda)(x_2, y_2) \in M$.

$$(x_1, y_1) \in M \Rightarrow x_1 \geq 0, y_1 \geq 0 \text{ and } (x_2, y_2) \in M \Rightarrow x_2 \geq 0, y_2 \geq 0.$$

$$\text{Thus, } \lambda x_1 + (1 - \lambda)x_2 \geq 0 \text{ and } \lambda y_1 + (1 - \lambda)y_2 \geq 0.$$

Then , $\lambda(x_1, y_1) + (1 - \lambda)(x_2, y_2) = (\lambda x_1 + (1 - \lambda)y_1, \lambda x_2 + (1 - \lambda)y_2) \in M$.

❖ Show that M is not a subspace (H.W.)

Theorem(1.42): (Some Properties About Convex Sets)

1. The singleton set is convex set
2. The intersection of convex set is convex.
3. The empty set and the whole space are convex. (H.W.)
4. If A is convex set $\Rightarrow \alpha A$ also convex $\alpha \in F$. (H.W.)
5. If A and B are convex set $\Rightarrow A + B$ also convex set.

Proof (1) Let $A = \{x\}$ to prove A is convex set.

Take $x \in A$ and $\lambda \in [0,1]$ then $\lambda x + (1 - \lambda)x = x \in M$.

Proof (2) Let A and B are convex sets To prove $A \cap B$ is convex set.

Let $x, y \in A \cap B$ and $0 \leq \lambda \leq 1$ to prove $\lambda x + (1 - \lambda)y \in A \cap B$.

$x, y \in A$ and A is convex $\Rightarrow \lambda x + (1 - \lambda)y \in A$ (1)

$x, y \in B$ and B is convex $\Rightarrow \lambda x + (1 - \lambda)y \in B$ (2)

From (1)&(2) we get $\lambda x + (1 - \lambda)y \in A \cap B$. Then, $A \cap B$ is convex set.

Proof (5) Let $a_1 + b_1, a_2 + b_2 \in A + B$, then $a_1, a_2 \in A$ and $b_1, b_2 \in B$.

To prove $\lambda (a_1 + b_1) + (1 - \lambda)(a_2 + b_2) \in A + B$, $\forall \lambda \in [0,1]$

Since A is convex set and $a_1, a_2 \in A \Rightarrow \lambda a_1 + (1 - \lambda)a_2 \in A \quad \forall \lambda \in [0,1] \dots (1)$

Since B is convex set and $b_1, b_2 \in B \Rightarrow \lambda b_1 + (1 - \lambda)b_2 \in B \quad \forall \lambda \in [0,1] \dots (2)$

By summing up (1) and (2) we get

$$\lambda a_1 + (1 - \lambda)a_2 + \lambda b_1 + (1 - \lambda)b_2 \in A + B$$

i.e., $\lambda (a_1 + b_1) + (1 - \lambda)(a_2 + b_2) \in A + B$. Thus, $A + B$ is a convex set.

Linear operator and linear functional

Definition(1.43):- Let L and L' are linear spaces over the same field F . A mapping $T: L \rightarrow L'$ is called **Linear operator** or **(Linear transformation)** if

$$T(\alpha \cdot x + \beta \cdot y) = \alpha T(x) + \beta T(y), \forall x, y \in L \text{ and } \alpha, \beta \in F$$

Note : The linear operator $T: L \rightarrow F$ is said to be **linear functional**.

Examples of Linear Functional

Example (1.44):- Let $T: \mathbb{R} \rightarrow \mathbb{R}$ such that $T(x) = mx, m \in \mathbb{R}$ the T is linear functional

Solution : Let $x, y \in \mathbb{R}, \alpha, \beta \in \mathbb{R}$

$$\begin{aligned}
T(\alpha x + \beta y) &= m(\alpha x + \beta y) = m(\alpha x) + m(\beta y) \\
&= \alpha(mx) + \beta(my) \\
&= \alpha T(x) + \beta T(y)
\end{aligned}$$

Example(1.45):- Let $T: \mathbb{R} \rightarrow \mathbb{R}$ s.t. $T(x) = mx + b$, $m, b \neq 0 \in \mathbb{R}$ then T is not linear functional ?

Solution: Let $x, y \in \mathbb{R}$

$$\begin{aligned}
T(\alpha x + \beta y) &= m(\alpha x + \beta y) + b = (m\alpha)x + (m\beta)y + b \\
&= \alpha(mx) + \beta(my) + b \dots\dots \quad (1)
\end{aligned}$$

$$\begin{aligned}
\text{Now, } \alpha T(x) + \beta T(y) &= \alpha(mx + b) + \beta(my + b) \\
&= \alpha mx + \beta my + (\alpha + \beta)b \dots\dots \quad (2)
\end{aligned}$$

Let $\alpha = 1, \beta = 2$, we get $1 \neq 2$

Example(1.46):- Let $T: C[a, b] \rightarrow \mathbb{R}$ such that $T(f) = \int_a^b f(x)dx$

Show that T is linear functional.

Solution : Let $f, g \in C[a, b]$, $\alpha, \beta \in \mathbb{R}$. To prove that

$$T(\alpha f + \beta g) = \alpha T(f) + \beta T(g)$$

$$\begin{aligned}
T(\alpha f + \beta g) &= \int_a^b (\alpha f + \beta g)(x)dx \\
&= \int_a^b \alpha f(x) dx + \int_a^b \beta g(x)dx \\
&= \alpha \int_a^b f(x)dx + \beta \int_a^b g(x)dx = \alpha T(f) + \beta T(g).
\end{aligned}$$

Example(1.47):- Show that $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ such that

$T(x_1, x_2) = (x_1 + x_2, x_1 - x_2 + 1)$ is not linear operator

Solution : $T(0) = T((0,0)) = (0,1) \neq (0,0) \Rightarrow T$ not linear functional.

Exercise

- (1) If $T: \mathbb{R}^2 \rightarrow \mathbb{R}$ s.t $T(x_1, x_2) = x_1^2 + x_2^2$. Show that T is not linear functional.
- (2) If $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ s.t $T(x_1, x_2) = (x_1 + x_2, 0)$. Is T linear transformation ?
- (3) If $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ s.t $T(x_1, x_2) = (\alpha x_1, x_2), \alpha \in \mathbb{R}$. Is T linear transformation ?
- (4) If $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ s.t $T(x_1, x_2, x_3) = (x_2, x_1 - x_2, 0)$. Is T linear transformation ?

Some Theorems About Linear operators

Theorem(1.48):- Let L, L', L'' are linear spaces over the same field F such that $T: L \rightarrow L'$ and $g: L' \rightarrow L''$ linear operators then

- (1) $T(0_L) = 0_{L'}$ and $g(0_{L'}) = 0_{L''}$
- (2) $T(x - y) = T(x) - T(y)$
- (3) goT is linear operator .

Theorem(1.49):- Let L, L' are linear spaces over the same field F and $T_1, T_2: L \rightarrow L'$ are two linear operators. Define $+$ and $\cdot$ as follows:

$$(T_1 + T_2)(x) = T_1(x) + T_2(x), \forall x \in L$$

$$(\lambda T_1)(x) = \lambda \cdot T_1(x), \quad \forall x \in L, \quad \lambda \in F$$

Then, $T_1 + T_2$ and αT_1 are linear operators

Proof :- Let $x, y \in L$ and $\alpha, \beta \in F$ then

$$(1) (T_1 + T_2)(\alpha \cdot x + \beta \cdot y) = T_1(\alpha \cdot x + \beta \cdot y) + T_2(\alpha \cdot x + \beta \cdot y)$$

$$= \alpha \cdot T_1(x) + \beta \cdot T_1(y) + \alpha \cdot T_2(x) + \beta \cdot T_2(y)$$

$$= \alpha \cdot (T_1(x) + T_2(x)) + \beta \cdot (T_1(y) + T_2(y))$$

$$= \alpha \cdot (T_1 + T_2)(x) + \beta \cdot (T_1 + T_2)(y)$$

$$(2) \lambda T_1(\alpha \cdot x + \beta \cdot y) = \lambda \cdot [\alpha \cdot T_1(x) + \beta \cdot T_1(y)]$$

$$= (\lambda \alpha) \cdot T_1(x) + (\lambda \beta) \cdot T_1(y)$$

$$= \alpha \cdot (\lambda \cdot T_1(x)) + \beta \cdot (\lambda \cdot T_1(y))$$

$$= \alpha \cdot (\lambda T_1)(x) + \beta \cdot (\lambda T_1)(y).$$